What is claimed is:

1.      A method of displaying, on an electronic display device, the market depth of a plurality of commodities including an anchor commodity and a non-anchor commodity, said method comprising:

   dynamically displaying a plurality of bids and asks in the market for said commodities;

   statically displaying prices corresponding to said plurality of bids and asks, wherein said plurality of bids and asks are displayed in alignment with the prices corresponding thereto;

   displaying an anchor visual indicator corresponding to and in alignment with a desired price level of said anchor commodity;

   displaying a price level indicator corresponding to and in alignment with a price level of said non-anchor commodity determined based upon said desired price level of said anchor commodity.

2.      A method according to claim 1, wherein said price level indicator comprises a first visual indicator corresponding to and in alignment with a first price level of said non-anchor commodity and a second visual indicator corresponding to and in alignment with a second price level of said non-anchor commodity.

3.      A method according to claim 1, wherein said price level indicator is of the same color as said anchor visual indicator.

4. A method according to claim 2, wherein said price level indicator is displayed in correspondence with said plurality of asks in the market for said non-anchor commodity when said anchor visual indicator is displayed in correspondence with said plurality of bids in the market for said anchor commodity.

5. A method according to claim 2, wherein said price level indicator is displayed in correspondence with said plurality of bids in the market for said non-anchor commodity when said anchor visual indicator is displayed in correspondence with said plurality of asks in the market for said anchor commodity.

6. A method according to claim 2, wherein said desired price level of said anchor commodity is the best bid or ask price in the market for said anchor commodity.

7. A method according to claim 2, wherein said desired price level of said anchor commodity is the best bid or ask price for said anchor commodity at which there are currently working orders for the user.

8. A method according to claim 2, wherein said desired price level of said anchor commodity is the bid or ask price for said anchor commodity as selected by a user.

9. A method according to claim 2, wherein said desired price level of said anchor commodity is a weighted average of price levels of a user's unhedged filled orders of said anchor commodity.

10.    A method according to claim 2, wherein said first and second price levels of said non-anchor commodity are determined based on a predetermined anchor commodity to non-anchor commodity ratio and on predetermined spread price point values in conjunction with said desired price level for said anchor commodity and a settlement price for said anchor commodity.

11.    A method according to claim 2, wherein said first and second price levels of said non-anchor commodity are determined based on two or more of the following factors: a predetermined anchor commodity to non-anchor commodity ratio, predetermined spread price point values, said desired price level for said anchor commodity and a settlement price for said anchor commodity.

12.    A method according to claim 10, wherein at least one of said first and second price levels of said non-anchor commodity is determined by adding a settlement price of said non-anchor commodity to a price level indicator offset calculated in accordance with the following equation: Non-Anchor Price Level Indicator = (Spread Price Point Value – (Anchor Leg Ratio * Anchor Leg Net Change)) / Non-Anchor Leg Ratio, where Net Change = Theoretical Last Traded (Current) price - Settlement Price of said anchor commodity.

13.    A method according to claim 2, wherein at least one of said first and second price levels of said non-anchor commodity is determined based on manual positioning of the corresponding first or second visual indicator by a user.

14.     A method according to claim 1, wherein at least some of said statically displayed prices corresponding to the bids and asks are displayed in a plurality of colors, each color representing a subgroup of said prices where the trades for a given commodity at prices within the subgroup combine to account for a predetermined percentage of total volume of trades for said given commodity over a determinable period of time.

15.     A method according to claim 1, further comprising the step of displaying a spread market display comprising a display of market depth of price spreads between the anchor commodity and the non-anchor commodity.

16.     A method according to claim 1, further comprising the display of traded spread including the display of a plurality of price spreads between the anchor commodity and the non-anchor commodity in alignment with the quantities traded at the respective price spreads over a determinable period of time.

17.     A method according to claim 1 wherein said statically displayed prices are displayed in at least one direction in numerical order.

18.     A computer readable medium having machine readable program code recorded thereon for execution on a computer for displaying the market depth of a plurality of commodities including an anchor commodity and a non-anchor commodity, comprising program code for performing the following method steps:

        dynamically displaying a plurality of bids and asks in the market for said

            commodities;

statically displaying prices corresponding to said plurality of bids and asks, wherein said plurality of bids and asks are displayed in alignment with the prices corresponding thereto;

displaying an anchor visual indicator corresponding to and in alignment with a desired price level of said anchor commodity;

displaying a price level indicator corresponding to and in alignment with a price level of said non-anchor commodity determined based upon said desired price level of said anchor commodity.

19.    A computer readable medium according to claim 18, wherein said program code contains code to display a first visual indicator corresponding to and in alignment with a first price level of said non-anchor commodity and a second visual indicator corresponding to and in alignment with a second price level of said non-anchor commodity.

20.    A computer readable medium according to claim 18, wherein said program code includes code to ensure that said price level indicator is of the same color as said anchor visual indicator.

21.    A computer readable medium according to claim 19, wherein said program code includes code to ensure that said price level indicator is displayed in correspondence with said plurality of asks in the market for said non-anchor commodity when said anchor visual indicator is displayed in correspondence with said plurality of bids in the market for said anchor commodity.

22. A computer readable medium according to claim 19, wherein said program code includes code to ensure that said price level indicator is displayed in correspondence with said plurality of bids in the market for said non-anchor commodity when said anchor visual indicator is displayed in correspondence with said plurality of asks in the market for said anchor commodity.

23. A computer readable medium according to claim 19, wherein said program code includes code to ensure that said desired price level of said anchor commodity is the best bid or ask price in the market for said anchor commodity.

24. A computer readable medium according to claim 19, wherein said program code includes code to ensure that said desired price level of said anchor commodity is the best bid or ask price for said anchor commodity at which there are currently working orders for the user.

25. A computer readable medium according to claim 19, wherein said program code includes code to ensure that said desired price level of said anchor commodity is the bid or ask price for said anchor commodity as selected by a user.

26. A computer readable medium according to claim 19, wherein said program code includes code to ensure that said desired price level of said anchor commodity is a weighted average of price levels of a user's unhedged filled orders of said anchor commodity.

27.    A computer readable medium according to claim 19, wherein said program code includes code to ensure that said first and second price levels of said non-anchor commodity are determined based on a predetermined anchor commodity to non-anchor commodity ratio and on predetermined spread price point values in conjunction with said desired price level for said anchor commodity and a settlement price for said anchor commodity.

28.    A computer readable medium according to claim 27, wherein said program code includes code to ensure that at least one of said first and second price levels of said non-anchor commodity is determined by adding a settlement price of said non-anchor commodity to a price level indicator offset calculated in accordance with the following equation: Non-Anchor Price Level Indicator = (Spread Price Point Value – (Anchor Leg Ratio * Anchor Leg Net Change)) / Non-Anchor Leg Ratio, where Net Change = Theoretical Last Traded (Current) price - Settlement Price of said anchor commodity.

29.    A computer readable medium according to claim 19, wherein said program code includes code to ensure that at least one of said first and second price levels of said non-anchor commodity is determined based on manual positioning of the corresponding first or second visual indicator by a user.

30.    A computer readable medium according to claim 19, wherein said program code includes code to ensure that at least some of said statically displayed prices corresponding to the bids and asks are displayed in a plurality of colors, each color representing a subgroup of said prices where the trades for a given commodity at prices within the

subgroup combine to account for a predetermined percentage of total volume of trades for said given commodity over a determinable period of time.

31.    A computer readable medium according to claim 18, further comprising program code for displaying a spread market display comprising a display of market depth of price spreads between the anchor commodity and the non-anchor commodity.

32.    A computer readable medium according to claim 18, further comprising program code for displaying traded spread including the display of a plurality of price spreads between the anchor commodity and the non-anchor commodity in alignment with the quantities traded at the respective price spreads over a determinable period of time.

33.    A method of facilitating spread trading among a plurality of commodities, including an anchor commodity and a non-anchor commodity, using a graphical user interface and a user input device, said method comprising:

> displaying the market depth of said commodities traded in a market, through a dynamic display of a plurality of bids and asks for said commodities, including the bid and ask quantities of the commodities, aligned with static displays of prices corresponding thereto;
>
> determining a desired price level for said anchor commodity;
>
> displaying an anchor visual indicator corresponding to and in alignment with said desired price level of said anchor commodity;
>
> determining a price level for said non-anchor commodity based upon said desired price level for said anchor commodity;

displaying a price level indicator corresponding to and in alignment with said determined price level of said non-anchor commodity;

allowing the placement of a trade order of said anchor commodity through a single action of the user device with a pointer of the user input device positioned over an area in said dynamic displays of bids and asks in the market for said anchor commodity;

allowing the placement of a trade order of said non-anchor commodity through a single action of the user device with a pointer of the user device positioned over an area in said dynamic displays of bids and asks in the market for said non-anchor commodity, wherein said single action made when the pointer is positioned at the location of said price level indicator allows for the placement of a spread trade.

34.    A method according to claim 33, wherein said price level for said non-anchor commodity includes a first price level and a second price level and wherein said price level indicator comprises a first visual indicator displayed corresponding to and in alignment with said first price level of said non-anchor commodity and a second visual indicator displayed corresponding to and in alignment with said second price level of said non-anchor commodity.

35.    A method according to claim 33 wherein said price level indicator is displayed in the same color as said anchor visual indicator.

36.     A method according to claim 34, wherein said price level indicator is displayed in correspondence with said plurality of asks in the market for said non-anchor commodity when said anchor visual indicator is displayed in correspondence with said plurality of bids in the market for said anchor commodity.

37.     A method according to claim 34, wherein said price level indicator is displayed in correspondence with said plurality of bids in the market for said non-anchor commodity when said anchor visual indicator is displayed in correspondence with said plurality of asks in the market for said anchor commodity.

38.     A method according to claim 34, wherein said desired price level of said anchor commodity is the best bid or ask price in the market for said anchor commodity.

39.     A method according to claim 34, wherein said desired price level of said anchor commodity is the best bid or ask price for said anchor commodity at which there are currently working orders for the user.

40.     A method according to claim 34, wherein said desired price level of said anchor commodity is the bid or ask price for said anchor commodity as selected by a user.

41.     A method according to claim 34, wherein said desired price level of said anchor commodity is a weighted average of price levels of a user's unhedged filled orders of said anchor commodity.

42. A method according to claim 34, wherein said first and second price levels of said non-anchor commodity are determined based on a predetermined anchor commodity to non-anchor commodity ratio and on predetermined spread price point levels in conjunction with said desired price level for said anchor commodity and a settlement price for said anchor commodity.

43. A method according to claim 34, wherein said first and second price levels of said non-anchor commodity are determined based on two or more of the following factors: a predetermined anchor commodity to non-anchor commodity ratio, predetermined spread price point values, said desired price level for said anchor commodity and a settlement price for said anchor commodity.

44. A method according to claim 42, wherein at least one of said first and second price levels of said non-anchor commodity is determined by adding a settlement price of said non-anchor commodity to a price level indicator offset calculated in accordance with the following equation: Non-Anchor Price Level Indicator = (Spread Price Point Value – (Anchor Leg Ratio * Anchor Leg Net Change)) / Non-Anchor Leg Ratio, where Net Change = Theoretical Last Traded (Current) price - Settlement Price of said anchor commodity.

45. A method according to claim 34, wherein at least one of said first and second price levels of said non-anchor commodity is determined based on manual positioning of the corresponding first or second visual indicator by a user.

46. A method according to claim 33 wherein at least some of said statically displayed prices corresponding to the bids and asks are displayed in a plurality of colors, each color representing a subgroup of said prices where the trades for a given commodity at prices within the subgroup combine to account for a predetermined percentage of total volume of trades for said given commodity over a determinable period of time.

47. A method according to claim 33, further comprising the step of displaying a spread market display comprising a display of market depth of price spreads between the anchor commodity and the non-anchor commodity.

48. A method according to claim 33, further comprising the display of traded spread including the display of a plurality of price spreads between the anchor commodity and the non-anchor commodity in alignment with the quantities traded at the respective price spreads over a determinable period of time.

49. A method according to claim 33, wherein the quantity of the trade order allowed to be placed in said non-anchor commodity is set automatically based on a user's net position in said anchor commodity and on a predetermined anchor commodity to non-anchor commodity ratio.

50. A method according to claim 33 wherein said statically displayed prices are displayed in at least one direction in numerical order.

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51.    A computer readable medium having machine readable program code recorded thereon for execution on a computer for facilitating spread trading among a plurality of commodities, including an anchor commodity and a non-anchor commodity, using a graphical user interface and a user input device, comprising program code for performing the following method steps:

displaying the market depth of said commodities traded in a market, through a dynamic display of a plurality of bids and asks for said commodities, including the bid and ask quantities of the commodities, aligned with static displays of prices corresponding thereto;

determining a desired price level for said anchor commodity;

displaying an anchor visual indicator corresponding to and in alignment with said desired price level of said anchor commodity;

determining a price level for said non-anchor commodity based upon said desired price level for said anchor commodity;

displaying a price level indicator corresponding to and in alignment with said determined price level of said non-anchor commodity;

allowing the placement of a trade order of said anchor commodity through a single action of the user device with a pointer of the user input device positioned over an area in said dynamic displays of bids and asks in the market for said anchor commodity;

allowing the placement of a trade order of said non-anchor commodity through a single action of the user device with a pointer of the user device positioned over an area in said dynamic displays of bids and asks in the market for said non-anchor commodity, wherein said single action made when the pointer is

positioned at the location of said price level indicator allows for the placement of a spread trade.

52. A computer readable medium having machine readable program code recorded thereon for execution on a computer according to claim 51, wherein said program code contains code to display a first visual indicator corresponding to and in alignment with a first price level of said non-anchor commodity and a second visual indicator corresponding to and in alignment with a second price level of said non-anchor commodity.

53. A client system for facilitating spread trading among a plurality of commodities, including an anchor commodity and a non-anchor commodity, said system comprising:

a display device for displaying the market depth of said commodities traded in a market, through a dynamic display of a plurality of bids and asks for said commodities, including the bid and ask quantities of the commodities, aligned with static displays of prices corresponding thereto, for displaying an anchor visual indicator corresponding to and in alignment with a desired price level of said anchor commodity and for displaying a price level indicator corresponding to and in alignment with a determined price level of said non-anchor commodity;

a processor for determining said desired price level for said anchor commodity and said determined price level for said non-anchor commodity based upon said desired price level for said anchor commodity;

a user input device for allowing the placement of a trade order of said anchor commodity through a single action of the user device with a pointer of the

user input device positioned over an area in said dynamic displays of bids and asks in the market for said anchor commodity and for allowing the placement of a trade order of said non-anchor commodity through a single action of the user device with a pointer of the user device positioned over an area in said dynamic displays of bids and asks in the market for said non-anchor commodity, wherein said single action made when the pointer is positioned at the location of said price level indicator allows for the placement of a spread trade.

54.    A client system according to claim 53, wherein said price level for said non-anchor commodity includes a first price level and a second price level and wherein said price level indicator comprises a first visual indicator displayed corresponding to and in alignment with said first price level of said non-anchor commodity and a second visual indicator displayed corresponding to and in alignment with said second price level of said non-anchor commodity.